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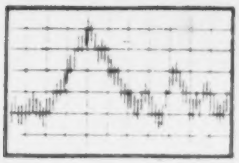

OPEN INTEREST REPORT

AUGUST 1992

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202-466-5460

	AUGUST 1991	AUGUST 1992	PERCENT CHANGE
Wheat	51,641	54,350	5.25%
Corn	209,071	214,035	2.37%
Oats	10,198	10,720	5.12%
Soybeans	87,680	104,253	18.90%
Soybean Oil	69,210	74,756	8.01%
Soybean Meal	60,851	66,929	9.99%
Diammonium Phosphate		1,063	
Silver (1,000 oz)	5,648	5,525	-2.18%
Silver (5,000 oz)	73	81	10.96%
Gold (kilo)	353	278	-21.25%
Gold (100 oz)	4	0	-100.00%
T-Bonds	319,285	412,554	29.21%
T-Notes (10 year)	102,990	162,160	57.45%
T-Notes (5 Year)	84,123	129,417	53.84%
T-Notes (2 Year)	12,517	19,438	55.29%
Municipal Bond	7,573	13,565	79.12%
30 Day Interest	4,722	9,978	111.31%
Mortgage Backed 9.0%	41		-100.00%
Mortgage Backed 8.5%	220		-100.00%
3 Year Swaps	340		-100.00%
5 Year Swaps	1,279	270	-78.89%
MMI Maxi	5,390	3,713	-31.11%
CHICAGO BOARD OF TRADE	**1,033,209**	**1,283,085**	**24.18%**
Live Hogs (40,000#)	15,184	25,602	68.61%
Pork Bellies (40,000#)	6,565	5,754	-12.35%
Broilers	269	80	-70.26%
Live Cattle (40,000#)	74,136	59,226	-20.11%
Feeder Cattle (44,000)	13,431	10,058	-25.11%
Lumber	2,292	1,535	-33.03%
T-Bills (90-day)	51,107	32,712	-35.99%
Eurodollar (3-month)	916,538	1,553,343	69.48%
One Month LIBOR	19,335	37,963	96.34%
BP/DM Cross	497	0	-100.00%
DM/JY Cross (Old)	642	0	-100.00%
DM/JY Cross (New)		832	
DM/SF Cross	118	0	-100.00%
British Pound	20,845	32,261	54.77%
Canadian Dollar	29,129	26,375	-9.45%
Deutschemark	74,242	103,224	39.04%
Japanese Yen	56,107	67,081	19.56%
Swiss Franc	34,775	39,307	13.03%
Australian Dollar	1,899	3,725	96.16%
Nikkei 225	10,939	21,706	98.43%
S&P 500 Index	154,842	168,920	9.09%
S&P 400 Index		4,789	
Goldman Sachs Commodity Index		141	
CHICAGO MERCANTILE EXCHANGE	**1,482,892**	**2,194,634**	**48.00%**

	AUGUST 1991	AUGUST 1992	PERCENT CHANGE
Coffee "C"	38,677	55,757	44.16%
Sugar #11	101,458	87,246	−14.01%
Sugar #14	11,223	10,712	−4.55%
White Sugar		5	
Cocoa (10 M tons)	51,002	47,976	−5.93%
Brazil Diff Coffee		185	
Euro−Diff Coffee	21	0	−100.00%
COFFEE SUGAR & COCOA EXCH	**202,381**	**201,881**	**−0.25%**
High Grade Copper	36,676	34,574	−5.73%
Silver (5,000 oz)	87,980	79,526	−9.61%
Gold (100 oz)	107,993	99,349	−8.00%
COMMODITY EXCHANGE	**232,649**	**213,449**	**−8.25%**
Wheat	38,075	35,598	−6.51%
Grain Sorghum	23		−100.00%
Value Line Index	1,800	1,002	−44.33%
Mini Value Line	326	576	76.69%
KANSAS CITY BOARD OF TRADE	**40,224**	**37,176**	**−7.58%**
Wheat (1,000 bu)	2,435	4,608	89.24%
Corn (1,000 bu)	10,492	11,533	9.92%
Oats (1,000 bu)	174	188	8.05%
Soybeans (1,000 bu)	17,967	18,558	3.29%
Soybean Meal New	267	64	−76.03%
Live Cattle (20,000#)	239	174	−27.20%
Live Hogs (15,000#)	215	393	82.79%
Rice, Rough	1,867	1,533	−17.89%
New York Silver	1,036	1,254	21.04%
New York Gold	369	516	39.84%
Platinum	35	106	202.86%
T−Bonds ($50,000)	6,389	6,635	3.85%
T−Bills ($500,000)	22	61	177.27%
T−Notes		0	
Eurodollars		24	
British Pound	186	421	126.34%
Swiss Franc	473	716	51.37%
Deutschemark	748	507	−32.22%
Japanese Yen	403	292	−27.54%
Canadian Dollar	50	40	−20.00%
MIDAMERICA COMMODITY EXCH	**43,367**	**47,623**	**9.81%**

	AUGUST 1991	AUGUST 1992	PERCENT CHANGE
Wheat (5,000 bu)	11,262	12,363	9.78%
White Wheat (5,000 bu)	105	566	439.05%
Oats	0	2	
MINNEAPOLIS GRAIN EXCHANGE	**11,367**	**12,931**	**13.76%**
5 Year U.S. Treasury Note	22	0	−100.00%
2 Year U.S. Treasury Note	0	0	
Cotton	38,608	46,466	20.35%
Orange Juice, Fzn. Conc.	8,044	12,178	51.39%
European Currency Unit	32	87	171.88%
U.S. Dollar Index	5,764	4,625	−19.76%
NEW YORK COTTON EXCHANGE	**52,470**	**63,356**	**20.75%**
NYSE Composite Index	6,254	7,183	14.85%
Cmdty Rsrch Bureau Index	1,088	1,162	6.80%
NEW YORK FUTURES EXCHANGE	**7,342**	**8,345**	**13.66%**
Palladium	4,453	3,271	−26.54%
Platinum	19,724	18,115	−8.16%
No. 2 Heating Oil, NY	125,566	113,477	−9.63%
Unleaded Reg Gas, NY	87,073	72,725	−16.48%
Crude Oil	257,634	311,920	21.07%
Sour Crude Oil		36	
Propane	1,663	2,367	42.33%
Natural Gas	21,992	61,170	178.15%
NEW YORK MERCANTILE EXCHANGE	**518,105**	**583,081**	**12.54%**
British Pound		25	
Deutschemark		4,177	
Swiss Franc		3	
French Franc		15,456	
Japanese Yen		445	
PHILADELPHIA BOARD OF TRADE		**20,106**	
TOTAL	**3,624,006**	**4,645,561**	**28.19%**